

PCE Endowment Fund
Net Asset Value
As of the Month Ending
February 28, 2023

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 9,393,807.43
Total Cash and Cash Equivalents	9,393,807.43

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	286,330,024.88
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	286,330,024.88

Broad Domestic Equity

SSgA Russell 3000	386,328,031.51
Total Broad Domestic Equity	386,328,031.51

Global Equity Ex-U.S.

SOA International Equity Pool	247,528,950.65
Total Global Equity Ex-U.S.	247,528,950.65

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	49,084,759.84
Total Real Assets	49,084,759.84

Receivables and Payables

Income Receivable/Payable	34,094.34
Payable To/From	-
Total Receivables and Payables	34,094.34

Total Assets

	\$ 978,699,668.65
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
February 28, 2023

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 34,094.34	\$ 209,061.63
	<u>34,094.34</u>	<u>209,061.63</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(6,967,187.75)	(2,773,577.12)
High Yield (<i>Internally Managed</i>)	-	-
	<u>(6,967,187.75)</u>	<u>(2,773,577.12)</u>
Broad Domestic Equity		
SSgA Russell 3000	(9,234,565.25)	24,356,574.97
	<u>(9,234,565.25)</u>	<u>24,356,574.97</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(8,972,687.67)	18,373,810.44
	<u>(8,972,687.67)</u>	<u>18,373,810.44</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(3,083,394.94)	(1,639,576.32)
	<u>(3,083,394.94)</u>	<u>(1,639,576.32)</u>
Total Investment Income (Loss)	\$ (28,223,741.27)	\$ 38,526,293.60
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,007,010,271.57	967,415,665.37
Net Contribution (Withdrawal)	(86,861.65)	(27,242,290.32)
Total Assets	<u>\$ 978,699,668.65</u>	<u>\$ 978,699,668.65</u>